

Edgar Filing: Avenue Income Credit Strategies Fund - Form NSAR-B

Avenue Income Credit Strategies Fund

Form NSAR-B

December 28, 2012

PAGE 1
000 B000000 10/31/2012
000 C000000 0001503290
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 Avenue Income Credit Strategies Fund
001 B000000 811-22485
001 C000000 2128783500
002 A000000 399 Park Avenue, 6th Floor
002 B000000 New York
002 C000000 NY
002 D010000 10022
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
008 A000001 AVENUE CAPITAL MANAGEMENT II, L.P.
008 B000001 A
008 C000001 801-57734
008 D010001 NEW YORK
008 D020001 NY
008 D030001 10022
008 A000002 AVENUE EUROPE INTERNATIONAL MANAGEMENT, L.P.
008 B000002 S
008 C000002 801-63319
008 D010002 NEW YORK
008 D020002 NY
008 D030002 10022
010 A000001 STATE STREET BANK & TRUST COMPANY
010 B000001 85-05003
010 C010001 BOSTON
010 C020001 MA
010 C030001 02116
011 A000001 MORGAN STANLEY & CO. INCORPORATED
011 B000001 8-15869
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10036
011 A000002 CITIGROUP GLOBAL MARKETS INC.
011 B000002 8-8177
011 C010002 NEW YORK
011 C020002 NY
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011 A000003 DEUTSCHE BANK SECURITIES, INC.
PAGE 2
011 B000003 8-017822
011 C010003 NEW YORK
011 C020003 NY
011 C030003 10005
011 A000004 UBS SECURITIES LLC
011 B000004 8-022651

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011 C010004 New York
011 C020004 NY
011 C030004 10171
012 A000001 STATE STREET BANK & TRUST COMPANY
012 B000001 85-05003
012 C010001 BOSTON
012 C020001 MA
012 C030001 02116
013 A000001 PRICEWATERHOUSECOOPERS LLP
013 B010001 NEW YORK
013 B020001 NY
013 B030001 10017
014 A000001 MORGAN STANLEY & CO. INCORPORATED
014 B000001 8-15869
015 A000001 STATE STREET BANK & TRUST COMPANY
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015 C010001 BOSTON
015 C020001 MA
015 C030001 02116
015 E010001 X
015 A000002 CLEARSTREAM BANKING
015 B000002 S
015 C010002 LUXEMBOURG
015 D010002 LUXEMBOURG
015 E040002 X
015 A000003 CESKOSLOVENKSA OBCHODNI BANKA A.S.
015 B000003 S
015 C010003 PRAGUE
015 D010003 CZECH REPUBLIC
015 E040003 X
015 A000004 DEUTSCHE BANK OF FRANKFURT
015 B000004 S
015 C010004 FRANKFURT
015 D010004 GERMANY
015 E040004 X
015 A000005 DEUTSCHE BANK SPAIN
015 B000005 S
015 C010005 BARCELONA
015 D010005 SPAIN
015 E040005 X
015 A000006 STATE STREET BANK & TRUST COMPANY LONDON
015 B000006 S
015 C010006 LONDON
015 D010006 UNITED KINGDOM
015 E040006 X
PAGE 3
015 A000007 BNP PARIBAS GREECE
015 B000007 S
015 C010007 ATHENS
015 D010007 GREECE
015 E040007 X
015 A000008 UNICREDIT BANK HUNGARY
015 B000008 S
015 C010008 BUDAPEST
015 D010008 HUNGARY
015 E040008 X
015 A000009 DEUTSCHE BANK AG
015 B000009 S
015 C010009 MILAN
015 D010009 ITALY
015 E040009 X
015 A000010 DEUTSCHE BANK AG

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015 B000010 S
015 C010010 AMSTERDAM
015 D010010 NETHERLANDS
015 E040010 X
015 A000011 BANK HANDLOWY W WARSZAWIE S.A
015 B000011 S
015 C010011 WARSAW
015 D010011 POLAND
015 E040011 X
015 A000012 SKANDINAVINSKA ENSKILDA BANKEN
015 B000012 S
015 C010012 STOCKHOLM
015 D010012 SWEDEN
015 E040012 X
015 A000013 CITIBANK N.A.-TURKEY
015 B000013 S
015 C010013 ISTANBUL
015 D010013 TURKEY
015 E040013 X
015 A000014 STANDARD BANK OF SOUTH AFRICA LIMITED
015 B000014 S
015 C010014 JOHANNESBURG
015 D010014 SOUTH AFRICA
015 E040014 X
015 A000015 CREDIT SUISSE, ZURICH
015 B000015 S
015 C010015 ZURICH
015 D010015 SWITZERLAND
015 E040015 X
018 000000 Y
019 A000000 Y
019 B000000 2
019 C000000 AVECAPITAL
021 000000 0
022 A000001 STATE STREET BANK & TRUST COMPANY
PAGE 4
022 B000001 13-3542950
022 C000001 1894264
022 D000001 0
022 A000002 CREDIT SUISSE FIRST BOSTON CORP.
022 B000002 13-5659985
022 C000002 37086
022 D000002 27138
022 A000003 CITIGROUP GLOBAL MARKETS INC.
022 B000003 13-3214963
022 C000003 37691
022 D000003 15863
022 A000004 BARCLAYS CAPITAL
022 B000004 13-3297824
022 C000004 18281
022 D000004 21724
022 A000005 GLEACHER & CO.
022 B000005 22-2655804
022 C000005 9450
022 D000005 8455
022 A000006 BANK OF AMERICA SECURITIES
022 B000006 95-3783486
022 C000006 5871
022 D000006 11729
022 A000007 DEUTSCHE BANK AG
022 B000007 13-2730828
022 C000007 15201

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022 D000007 700
022 A000008 GOLDMAN SACHS & CO.
022 B000008 13-5108880
022 C000008 8935
022 D000008 6303
022 A000009 JEFFERIES & CO., INC.
022 B000009 95-2622900
022 C000009 10851
022 D000009 2897
022 A000010 JPMORGAN CHASE SECURITIES INC.
022 B000010 13-3224016
022 C000010 6970
022 D000010 2720
023 C000000 2076547
023 D000000 111267
024 000000 Y
025 A000001 STATE STREET BANK & TRUST COMPANY
025 B000001 13-3542950
025 C000001 D
025 D000001 4372
026 A000000 N
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026 D000000 N
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PAGE 5
026 F000000 N
026 G010000 N
026 G020000 N
026 H000000 N
027 000000 N
028 A010000 0
028 A020000 0
028 A030000 0
028 A040000 0
028 B010000 0
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028 E040000 0
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028 F030000 0
028 F040000 0
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028 G020000 0
028 G030000 0
028 G040000 0
028 H000000 0
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030 B000000 0.00

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| | PAGE | 6 | |
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| 046 | 000000 | N | |
| 047 | 000000 | Y | |
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| 048 | I020000 | 0.000 | |
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| 048 | K020000 | 0.000 | |
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| 054 | F000000 | N | |
| 054 | G000000 | N | |
| 054 | H000000 | Y | |
| 054 | I000000 | N | |
| 054 | J000000 | Y | |

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054 K000000 N
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 N
PAGE 7
055 A000000 Y
055 B000000 Y
056 000000 Y
057 000000 N
058 A000000 N
059 000000 Y
060 A000000 N
060 B000000 N
061 000000 2000
062 A000000 Y
062 B000000 0.0
062 C000000 0.0
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070 H010000 Y
PAGE 8
070 H020000 N
070 I010000 Y
070 I020000 N
070 J010000 Y

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| | | | |
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| 070 | J020000 | Y | |
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| 070 | K020000 | N | |
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| 070 | O010000 | Y | |
| 070 | O020000 | Y | |
| 070 | P010000 | Y | |
| 070 | P020000 | N | |
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| 072 | Z000000 | | 13289 |
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| | | |
|-----|---------|---------------------------|
| 074 | D000000 | 236891 |
| 074 | E000000 | 0 |
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| 074 | N000000 | 249275 |
| 074 | O000000 | 5320 |
| 074 | P000000 | 257 |
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| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 62707 |
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| 074 | T000000 | 180991 |
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| 074 | U020000 | 0 |
| 074 | V010000 | 18.46 |
| 074 | V020000 | 0.00 |
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| 074 | X000000 | 5163 |
| 074 | Y000000 | 0 |
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| 075 | B000000 | 157626 |
| 076 | 000000 | 18.22 |
| 077 | A000000 | Y |
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| 077 | C000000 | Y |
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| 077 | F000000 | N |
| 077 | G000000 | N |
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| 077 | K000000 | N |
| 077 | L000000 | N |
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| 077 | N000000 | N |
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| 077 | P000000 | N |
| 077 | Q010000 | Y |
| 077 | Q020000 | N |
| 077 | Q030000 | N |
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| 080 | A000000 | Federal Insurance Company |
| 080 | C000000 | 750 |
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| 083 | A000000 | N |
| 083 | B000000 | 0 |
| 084 | A000000 | N |
| 084 | B000000 | 0 |
| 085 | A000000 | Y |

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| | | | |
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| 085 | B000000 | N | |
| 086 | A010000 | | 2450 |
| 086 | A020000 | | 35789 |
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| 086 | C020000 | | 0 |
| 086 | D010000 | | 0 |
| 086 | D020000 | | 0 |
| 086 | E010000 | | 0 |
| 086 | E020000 | | 0 |
| 086 | F010000 | | 0 |
| 086 | F020000 | | 0 |
| 087 | A010000 | Common Stock | |
| 087 | A020000 | | 05358E106 |
| 087 | A030000 | ACP | |
| 088 | A000000 | N | |
| 088 | B000000 | N | |
| 088 | C000000 | N | |
| 088 | D000000 | N | |
| SIGNATURE | STEPHEN M. ATKINS | | |
| TITLE | TREASURER/CFO | | |